



Backtest #56746 · LPG · EVO_GG1RSISNIP_v890

ROI	Sharpe	Win Rate	Max Drawdown
+38.21%	1.07	66.7%	-21.52%

EQUITY CURVE202 sessions · starting at \$9997.00



ANALYST NOTE

Hera local LLM

The EVO_GG1RSISNIP_v890 backtest on LPG shows a robust +38.21% ROI with a healthy Sharpe of 1.07, though the 21.52% drawdown and single-digit trade count (3) severely limit statistical reliability. A 66.7% win rate on such a sparse dataset is likely noise rather than a signal of predictive power, making the result highly susceptible to overfitting. We must treat these figures as preliminary until the strategy generates sufficient trade volume to validate its edge against market variance. The priority is to optimize entry and exit logic to reduce drawdown while increasing trade frequency for robustness.

ADDITIONAL METRICS

CAGR	38.21%
Sortino Ratio	0.88
Turnover	7.05x
Total Trades	3
Initial Capital	\$9997.00
Final Capital	\$13825.03